

31 March 2025

Swiss Life Investment Foundation Equities Switzerland PM

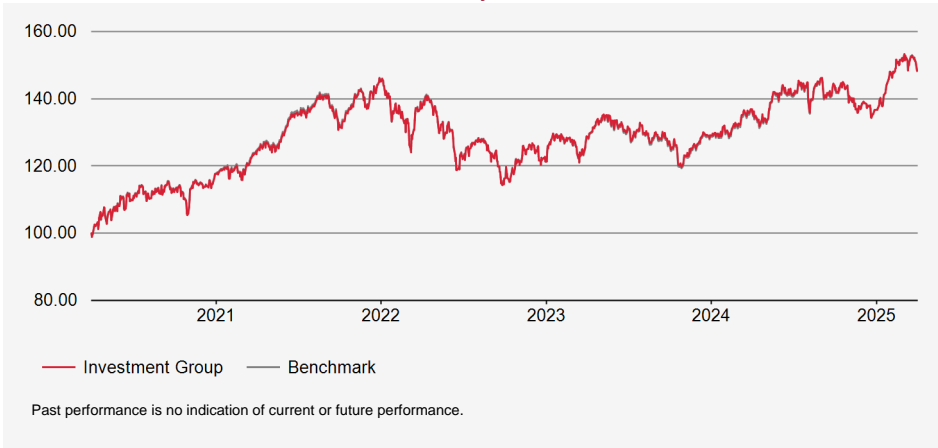


Net Asset Value (NAV) in CHF (m): 578.23
Net asset value per entitlement in CHF: 209.81

Investment Strategy

Investment in equity securities from companies that are tracked by the Swiss Performance Index (SPI). Large caps are passively covered, small & mid caps are actively managed (core satellite). Company limitation: 5% (exception: if represented in the benchmark, max. 5% points above the benchmark weighting). Implementation with Swiss Life Index Funds (CH) Equity Switzerland Large Cap and SL iFunds Equity Switzerland Small & Mid Cap (CHF); Investment funds under Swiss law in the category "Other funds for traditional investments".

Evolution in reference currency (base value 100)



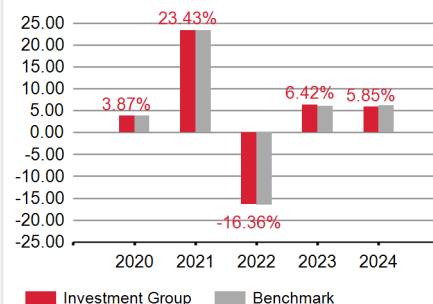
Performance in reference currency

	Cumulative Performance				Annualised performance			
	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Incep.
Investment Group	8.43%	-2.12%	8.43%	8.29%	2.64%	8.19%	6.21%	4.24%
Benchmark	8.58%	-2.04%	8.58%	8.79%	2.63%	8.21%	6.27%	4.48%

Statistical information (annualised)

	1 year	3 years	5 years	10 years	Incep.
Investment Group volatility (in %)	12.03	12.39	12.59	11.98	12.82
Benchmark volatility (in %)	11.98	12.41	12.60	12.02	12.81
Tracking Error ex post (in %)	0.18	0.32	0.32	0.31	0.66
Information Ratio	-2.82	0.03	-0.08	-0.21	-0.36
Sharpe Ratio	0.58	0.14	0.60	0.52	0.32
Correlation	1.00	1.00	1.00	1.00	1.00
Beta	1.00	1.00	1.00	1.00	1.00
Jensen's alpha	-0.53	0.01	-0.02	-0.04	-0.24
Maximum Drawdown (in %)	-8.07	-18.85	-21.74	-25.86	-54.13
Recovery Period (years)	0.11	1.64	1.93	0.83	4.84

Performance



Product information

Swiss security number: 3026057

ISIN: CH0030260571

LEI: 254900UNZU5YPIKQTQ23

Bloomberg Code: SLACHPM SW

Benchmark: SPI® Total Return

Currency: CHF

Domicile: Switzerland

Launch Date: 31/05/2007

Initial subscription price: 100.00

End of financial year: 30.09

Issuing/Redemption: daily

Deadline: 13.00

Antidilution provision:

Issuing / redemption commission accruing to the investment group in accordance with overview of conditions.

Distribution policy: Profit retention

Asset Manager according to Swiss Life Best Select Invest Plus®

Large Caps (passive)

Swiss Life Asset Management AG

Small&Mid Caps (active)

Privatbank Von Graffenried AG

External consultation:

PPCmetrics provide the following services: Advisory services relating to suitable mandate structures (core satellite), support with selection of suitable asset managers and support with ongoing monitoring of asset managers and evaluation of investment results.

Price listings: Bloomberg: ASSL

www.swisslife.ch/investmentfoundation

Total expense ratio TER KGAST

ex ante: 0.25%

ex post as at: 30/09/2024 0.28%

PM tranche: Purchases in this tranche are only possible on the basis of a special agreement with Swiss Life Asset Management Ltd.

Asset Manager: The selection of managers who Swiss Life Asset Management Ltd permanently monitors and supports through the process in accordance with objective criteria and best institutional practice.

Total expense ratio TER KGAST: The total expense ratio TER KGAST includes all costs with the exception of transaction costs and transaction-related taxes.

Antidilution provision: Overview of conditions available at: www.swisslife.ch/investmentfoundation, "Legal documents" (changes possible at any time without prior notice).

Performance: Total returns over a given period based on time-weighted returns.

Statistical Information: The risk key figures are based on logarithmic, monthly time-weighted returns.

Tracking error ex ante: The expected tracking error for the next 12 months corresponds to the 3 year ex post tracking error.

Swiss Life Investment Foundation

Equities Switzerland PM



Portfolio structure by sector

	Investment Group	Benchmark
Health Care	34.04%	33.99%
Financials	19.07%	19.96%
Consumer Staples	16.53%	16.33%
Industrials	12.08%	11.77%
Materials	7.80%	7.85%
Consumer Discretionary	5.31%	5.72%
Information Technology	1.75%	1.59%
Communication Services	0.79%	1.03%
Real Estate	0.60%	1.55%
Utilities	0.38%	0.22%
Energy	-	-
Liquidity	1.65%	-

Biggest holdings

	Investment Group	Benchmark
NESTLE SA-REG	14.25%	14.26%
ROCHE HOLDING AG-GENUSSCHEIN	12.42%	12.44%
NOVARTIS AG-REG	11.74%	11.75%
ZURICH INSURANCE GROUP AG	5.48%	5.48%
UBS GROUP AG-REG	5.19%	5.20%
CIE FINANCIERE RICHEMO-A REG	5.00%	5.01%
ABB LTD-REG	4.39%	4.40%
HOLCIM LTD	3.12%	3.12%
SWISS RE AG	2.68%	2.69%
ALCON INC	2.53%	2.53%

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